

Notion de loi à densité

I. Loi à densité sur un intervalle

On considère une expérience aléatoire et un univers associé Ω , muni d'une probabilité.

(A) Variable aléatoire continue

🕒 Définition 1

Une variable aléatoire continue X est une fonction qui à chaque issue de Ω associe un nombre réel d'un intervalle I de \mathbb{R} .

Exemple

La variable aléatoire égale à la durée de bon fonctionnement d'un équipement produit en grande série est une variable aléatoire continue.

(B) Loi de probabilité à densité

🕒 Définition 2

X est une variable aléatoire continue à valeurs dans un intervalle I et f est une fonction continue, positive sur I telle que

$$\bullet \int_a^b f(t) dt = 1 \text{ si } I =]a; b[$$

$$\bullet \lim_{x \rightarrow +\infty} \int_a^x f(t) dt = 1 \text{ si } I =]a; +\infty[$$

Dire que P est la loi de probabilité de densité f de X signifie que pour tout intervalle J inclus dans I , la probabilité $P(X \in J)$ est égale à l'aire du domaine $\{(x; y); x \in J \text{ et } 0 \leq y \leq f(x)\}$.



🕒 Propriété 1

(1) Pour tout nombre réel c de I , $P(X = c) = 0$.

(2) $P(c \leq X \leq d) = P(c \leq X < d) = P(c < X \leq d) = P(c < X < d)$.

On note $(c; d)$ un intervalle de bornes c et d .

(3) Si $I = (c; d)$, alors $P(X \in I) = \int_c^d f(t) dt$.

(4) Si $I =]a; +\infty[$ et si c est un nombre réel tel que $c > a$: $P(X > c) = 1 - P(a < X < c) = 1 - \int_a^c f(t) dt$.



Démonstration

(1) En effet, $P(X = c) = P(c \leq X \leq c) = \int_c^c f(t) dt$.

(2) Se déduit de (1).

(3) On sait que l'aire du domaine $\{(x; y); x \in I \text{ et } 0 \leq y \leq f(x)\}$ est égale, en unités d'aire, à $\int_a^d f(t) dt$.

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A Gutmann



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